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INFORMATION DISCLOSURE STATEMENT BY APPLICANT				Application Number	10/696,546-Conf. #7838
				Filing Date	October 28, 2003
				First Named Inventor	Martin R. Watts
(Use as many sheets as necessary)				Art Unit	3693
				Examiner Name	R. Khattar
Sheet	1	of	1	Attorney Docket Number	JPM-057C1

U.S. PATENT DOCUMENTS

Examiner Initials*	Cite No.[1]	Document Number: Number-Kind Code[2] (if known)	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear

FOREIGN PATENT DOCUMENTS

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NON PATENT LITERATURE DOCUMENTS

Examiner Initials*	Cite No.[1]	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T[2]
	C1	Stochastic Volatility and Option Pricing, Ola Hammarlid, Swedbank Markets and Stockholm University, 03/16/2004 (14 pages)	
	C2	Analytical Comparisons of Option Prices in Stochastic Volatility Models, Vicky Henderson, August 28, 2002, pp. 1-18	
	C3	Hoadley Trading & Investment Tools, http://www.hoadley.net/options/bs.htm, 4/3/2008, pp. 1-8	
	C4	On the Pricing of Swaps and Swaptions, Mia Hinnerick, Licentiate Thesis Department of Finance, Stockholm School of Econimics (59 pages)	

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